

$$\Gamma(n) = \int_0^{\infty} x^{n-1} e^{-x} dx$$

$$① \Gamma(1) = 1, \Gamma\left(\frac{1}{2}\right) = \sqrt{\pi}$$

$$② \Gamma(n) = (n-1)!$$

$$③ \Gamma(x) \Gamma(1-x) = \frac{\pi}{\sin(\pi x)}$$

$$④ \Gamma(\alpha+1) = \alpha \Gamma(\alpha)$$

$$\Gamma(\alpha) = \frac{\Gamma(\alpha+1)}{\alpha} \quad \text{عند } \alpha \text{ هو عدد صحيح } ①$$

$$\Gamma(n) = (n-1)! \quad \text{عند } n \text{ هو عدد صحيح } ②$$

$$\Gamma(\alpha+1) = \alpha \Gamma(\alpha) \quad \text{عند } \alpha \text{ هو عدد صحيح } ③$$

$$* \Gamma(9) = 8!$$

$$* \Gamma\left(\frac{5}{2}\right) = \frac{3}{2} \cdot \frac{1}{2} \Gamma\left(\frac{1}{2}\right) = \frac{3}{4} \sqrt{\pi}$$

$$* \Gamma\left(-\frac{5}{2}\right) = \frac{-2}{5} \cdot \frac{-2}{3} \cdot \frac{-1}{2} \cdot \Gamma\left(\frac{1}{2}\right)$$

$$* \Gamma\left(\frac{1}{3}\right) \Gamma\left(\frac{2}{3}\right) = \frac{\pi}{\sin\left(\frac{\pi}{3}\right)}$$

$$-u \rightarrow x \text{ as } e^{-x^2} \quad ①$$

$$F(x) = \ln a \quad ②$$

$$\ln(x) = -t \quad \leftarrow \ln(y) \quad ③$$

$$① \int_0^{\infty} x^3 e^{-x} dx = \Gamma(4) = 3!$$

$$② \int_0^{\infty} \sqrt{x} e^{-x^3} dx$$

$$\text{let } x^3 = u \rightarrow x = u^{\frac{1}{3}}$$

$$dx = \frac{1}{3} u^{-\frac{2}{3}} du$$

$$\frac{1}{3} \int_0^{\infty} u^{\frac{1}{3}} \cdot u^{-\frac{2}{3}} e^{-u} du$$

$$= \frac{1}{3} \int_0^{\infty} u^{-\frac{2}{3}} e^{-u} du = \frac{1}{3} \Gamma\left(\frac{1}{3}\right)$$

$$= \frac{1}{3} \Gamma\left(-\frac{1}{2}\right) = \frac{1}{3} \cdot \frac{-2}{1} \cdot \sqrt{\pi}$$

$$③ \int_0^{\frac{1}{2}} x^{m-1} \ln\left(\frac{1}{2x}\right) dx$$

$$= - \int_0^{\frac{1}{2}} x^{m-1} \ln(2x) dx$$

$$\text{let } \ln(2x) = -t$$

$$x = \frac{1}{2} e^{-t}$$

$$dx = \frac{-1}{2} e^{-t} dt$$

$$\text{At } x=0 \rightarrow t=\infty$$

$$\text{At } x=\frac{1}{2} \rightarrow t=0$$

$$= - \int_0^{\infty} \left(\frac{1}{2}\right)^{m-1} e^{-(m-1)t} \cdot (-t) \left(\frac{-1}{2}\right) e^{-t} dt$$

$$= + \left(\frac{1}{2}\right)^m \int_0^{\infty} t e^{-mt} dt$$

$$\text{let } u = mt$$

$$dt = \frac{1}{m} du$$

$$= \left(\frac{1}{2}\right)^m \int_0^{\infty} \frac{1}{m} u \cdot e^{-u} \cdot \frac{1}{m} du$$

$$= \left(\frac{1}{2}\right)^m \cdot \frac{1}{m^2} \Gamma(2)$$

$$= \left(\frac{1}{2}\right)^m \cdot \frac{1}{m^2}$$

## Beta Function

$$① \beta(m, n) = \int_0^1 x^{m-1} (1-x)^{n-1} dx$$

$$② \beta(m, n) = 2 \int_0^{\frac{\pi}{2}} \sin^{2m-1} \theta \cos^{2n-1} \theta d\theta$$

$$③ \beta(m, n) = \int_0^{\infty} \frac{y^{m-1}}{(1+y)^{m+n}} dy$$

$$④ \beta(m, n) = \beta(n, m)$$

$$⑤ \beta(m, n) = \frac{\Gamma(m) \Gamma(n)}{\Gamma(m+n)}$$



$$E_k \int_0^1 x^5 (1-x)^3 dx$$

$$= B(6, 4) = \frac{\Gamma(6)\Gamma(4)}{\Gamma(10)}$$

$$\int_0^1 \frac{5x}{\sqrt{1-x^5}} dx$$

$$\text{Let } x^5 = t \rightarrow x = t^{\frac{1}{5}}$$

$$dx = \frac{1}{5} t^{-\frac{4}{5}} dt$$

$$\frac{1}{5} \int_0^1 \frac{t^{-\frac{4}{5} + \frac{1}{5}}}{\sqrt{1-t}} dt = \frac{1}{5} \int_0^1 t^{-\frac{3}{5}} (1-t)^{-\frac{1}{2}} dt$$

$$= B\left(\frac{2}{5}, \frac{1}{2}\right) = \frac{\Gamma\left(\frac{2}{5}\right)\Gamma\left(\frac{1}{2}\right)}{\Gamma\left(\frac{9}{10}\right)}$$

$$\int_0^{\frac{\pi}{2}} \sqrt{\frac{\sin^3 \theta}{\cos \theta}} d\theta = \int_0^{\frac{\pi}{2}} \sin^{\frac{3}{2}} \theta \cos^{-\frac{1}{2}} \theta d\theta$$

$$= \frac{1}{2} B\left(\frac{5}{4}, \frac{1}{4}\right) = \frac{\Gamma\left(\frac{5}{4}\right)\Gamma\left(\frac{1}{4}\right)}{\Gamma\left(\frac{6}{4}\right)}$$

### Bessel Function

$$x^2 y'' + xy' + (x^2 - k)y = 0$$

$$J_k(x) = \sum_{r=0}^{\infty} \frac{(-1)^r \left(\frac{x}{2}\right)^{2r+k}}{r! (r+k+1)!}$$

$$\rightarrow k_1 - k_2 = \text{non Integer}$$

$$y_{G.S} = C_1 J_k(x) + C_2 J_{-k}(x)$$

$$\rightarrow k_1 - k_2 = \text{Integer}$$

$$y_{G.S} = C_1 J_k(x) + C_2 y_k(x)$$

$$y_k(x) = \lim_{n \rightarrow k} \frac{J_n(x) \cos(n\pi) - J_{-n}(x)}{\sin(n\pi)}$$